Example 4. A die is rolled twice. Let all the elementary events in $\Omega = \{(i,j): i,j = 1,2,\ldots,6\}$ be assigned the same probability. Let A be the event that the first throw shows a number ≤ 2 , and B, the event that the second throw shows at least 5. Then

$$A = \{(i,j): 1 \le i \le 2, j = 1,2,\dots,6\},$$

$$B = \{(i,j): 5 \le j \le 6, i = 1,2,\dots,6\},$$

$$A \cap B = \{(1,5), (1,6), (2,5), (2,6)\};$$

$$P(A \cup B) = PA + PB - P(A \cap B)$$

= $\frac{1}{3} + \frac{1}{3} - \frac{4}{36} = \frac{5}{9}$.

Example 5. A coin is tossed three times. Let us assign equal probability to each of the 2^3 elementary events in Ω . Let A be the event that at least one head shows up in three throws. Then

$$P(A) = 1 - P(A^c)$$

$$= 1 - P(\text{no heads})$$

$$= 1 - P(TTT) = \frac{7}{8}.$$

We next derive two useful inequalities.

Theorem 4 (Bonferroni's Inequality). Given n > 1 events A_1, A_2, \dots, A_n ,

$$\sum_{i=1}^{n} PA_i - \sum_{i < j} P(A_i \cap A_j) \le P\left(\bigcup_{j=1}^{n} A_i\right) \le \sum_{i=1}^{n} PA_i. \tag{7}$$

Proof. In view of (4) it suffices to prove the left side of (7). The proof is by induction. The inequality on the left is true for n = 2 since

$$PA_1 + PA_2 - P(A_1 \cap A_2) = P(A_1 \cup A_2).$$

For n=3,

$$P\left(\bigcup_{i=1}^{3}A_{i}\right)=\sum_{i=1}^{3}PA_{i}-\sum_{i< j}P(A_{i}\cap A_{j})+P(A_{1}\cap A_{2}\cap A_{3}),$$

and the result holds. Assuming that (7) holds for $3 < m \le n-1$, we show that it holds also for m+1:

$$\begin{split} P\left(\bigcup_{i=1}^{m+1} A_i\right) &= P\left(\left(\bigcup_{i=1}^{m} A_i\right) \cup A_{m+1}\right) \\ &= P\left(\bigcup_{i=1}^{m} A_i\right) + PA_{m+1} - P\left(A_{m+1} \cap \left(\bigcup_{i=1}^{m} A_i\right)\right) \end{split}$$

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Vijay K. Rohatgi, A. K. Md. Ehsanes Saleh

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